



THE UNITED STATES PATENT & TRADEMARK OFFICE

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Application No.	Filed:	Inventor(s):	Atty. Dkt.:
09/828,519	04/06/2001	Andrew W. Lo, et al.	1869-003A [056225-5003]
Title: DATA PROCESSOR FOR IMPLEMENTING FORECASTING ALGORITHMS			
Examiner: Felten, Daniel S.			Art Unit: 3624

Commissioner of Patents and Trademarks
Washington, D.C. 20231-0001

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AMENDMENT AND RESPONSE TO OFFICE ACTION

GROUP 3600

Sir:

In response to the Office Action, dated September 17, 2002, entry and consideration of the following amendments and remarks is respectfully requested.

In the Claims

Please add new claims 2-14 as follows:

--2. (New) The system of claim 1 wherein real-time price data is inputted from commercial financial data vendors.--

--3. (New) The system of claim 1 wherein said database means includes means for storing price data taken from end of day trading records.--

--4. (New) The system of claim 1 wherein said database means includes means for storing trading volume and trade size data.--

--5. (New) The system of claim 1 further comprising means for testing prediction characteristics, via convergence criteria and adjusting system parameters in response to said criteria.--

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